

Figure 1

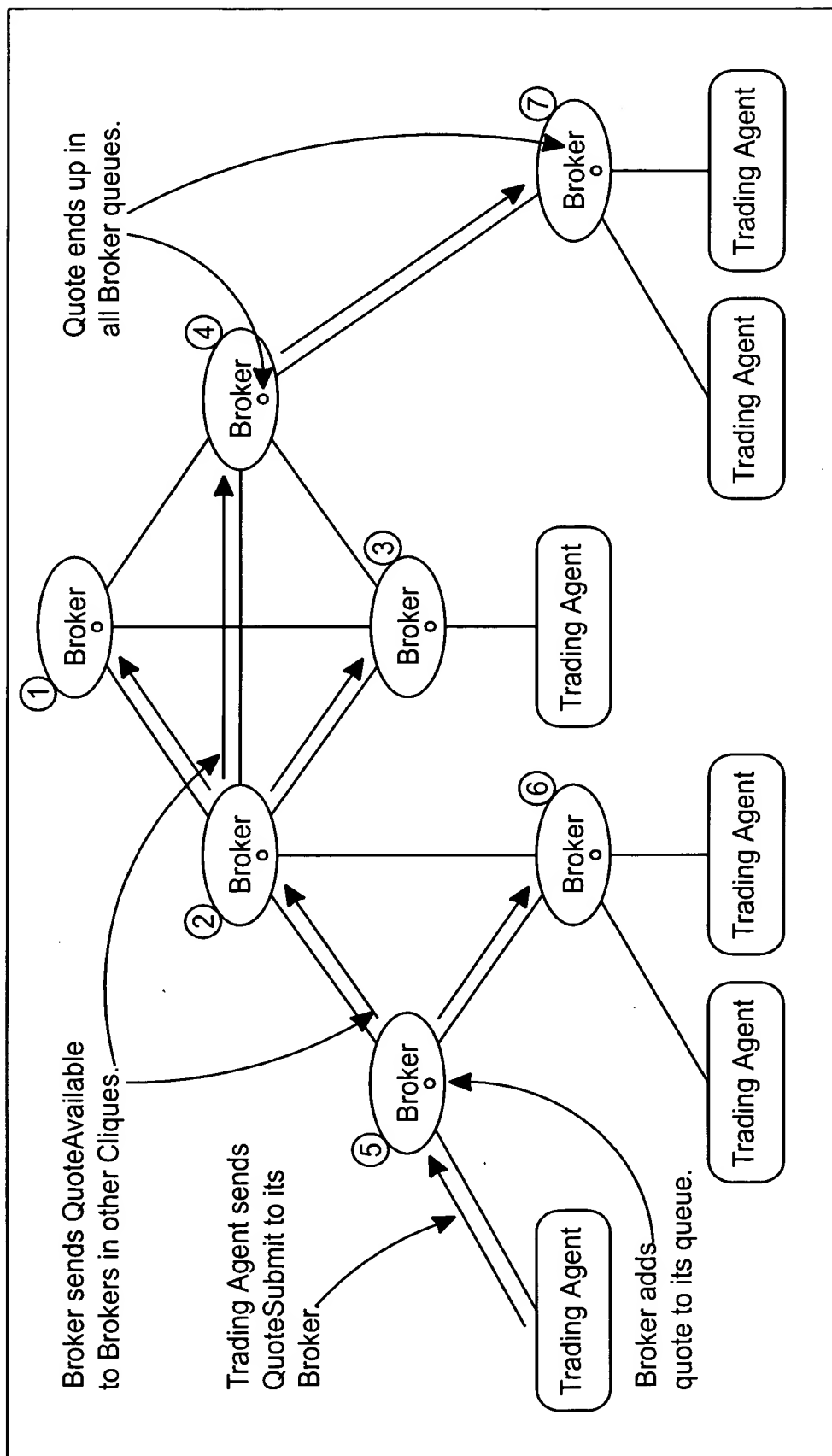


Figure 2

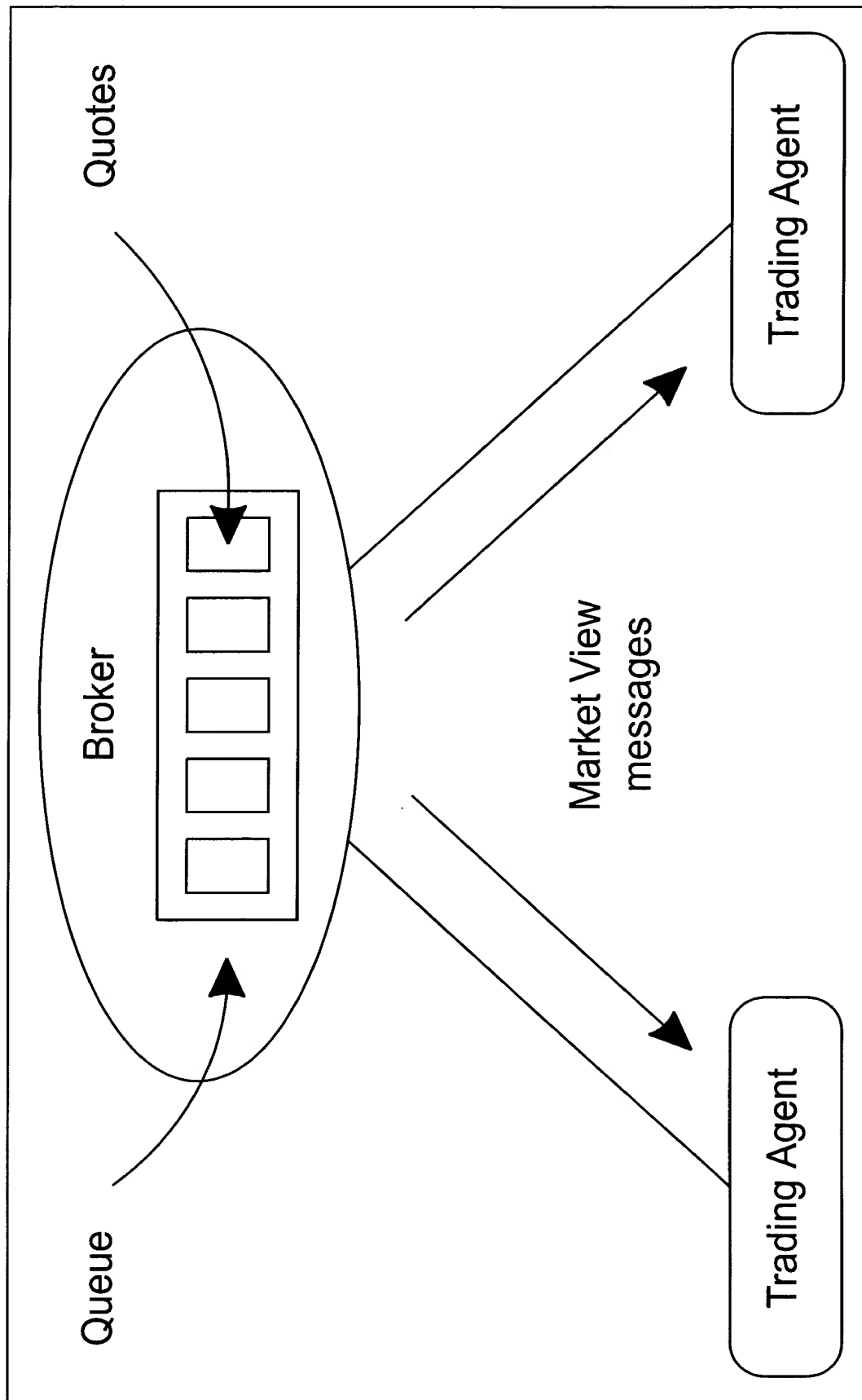


Figure 3

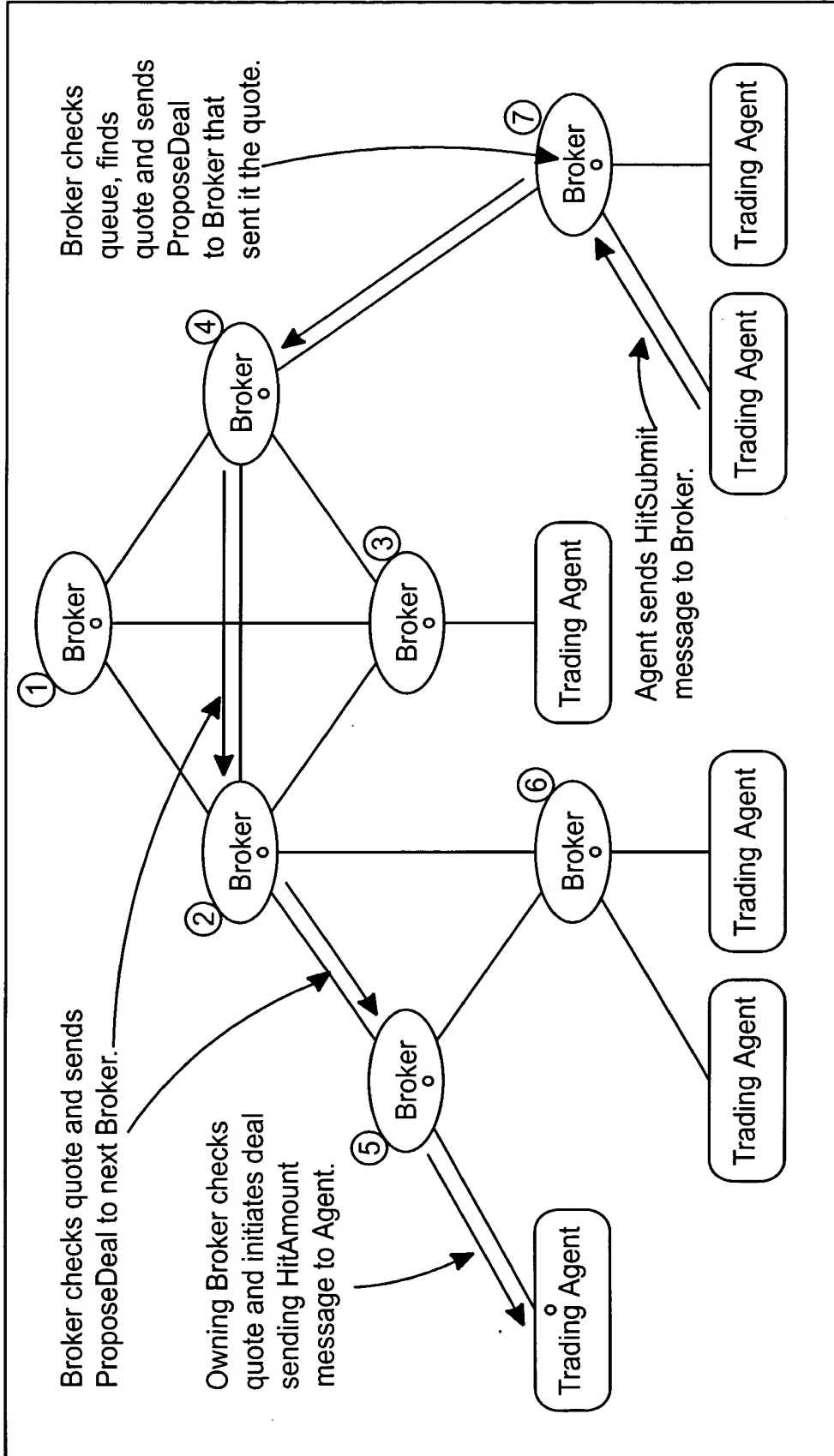


Figure 4

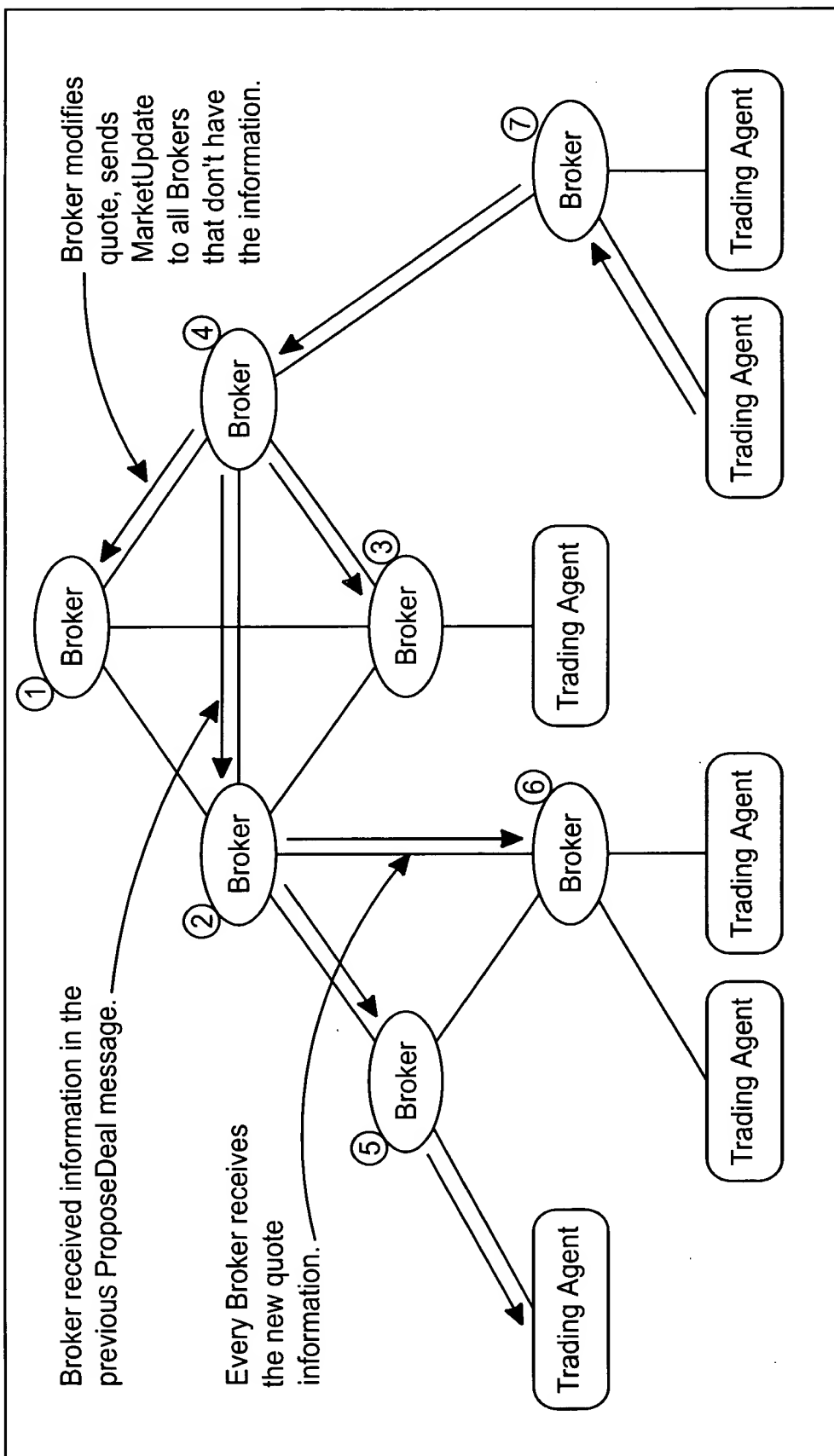


Figure 5

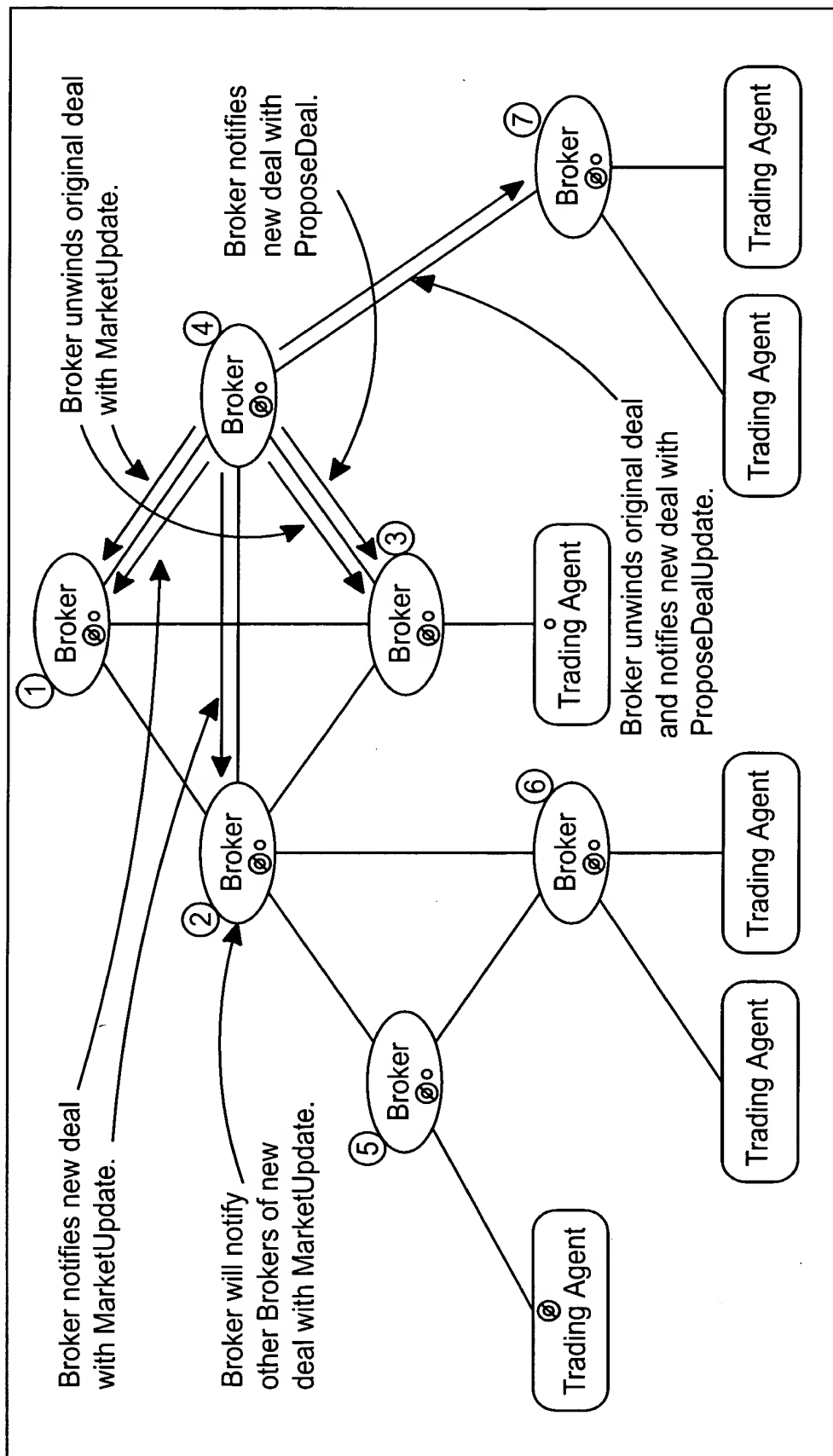


Figure 6

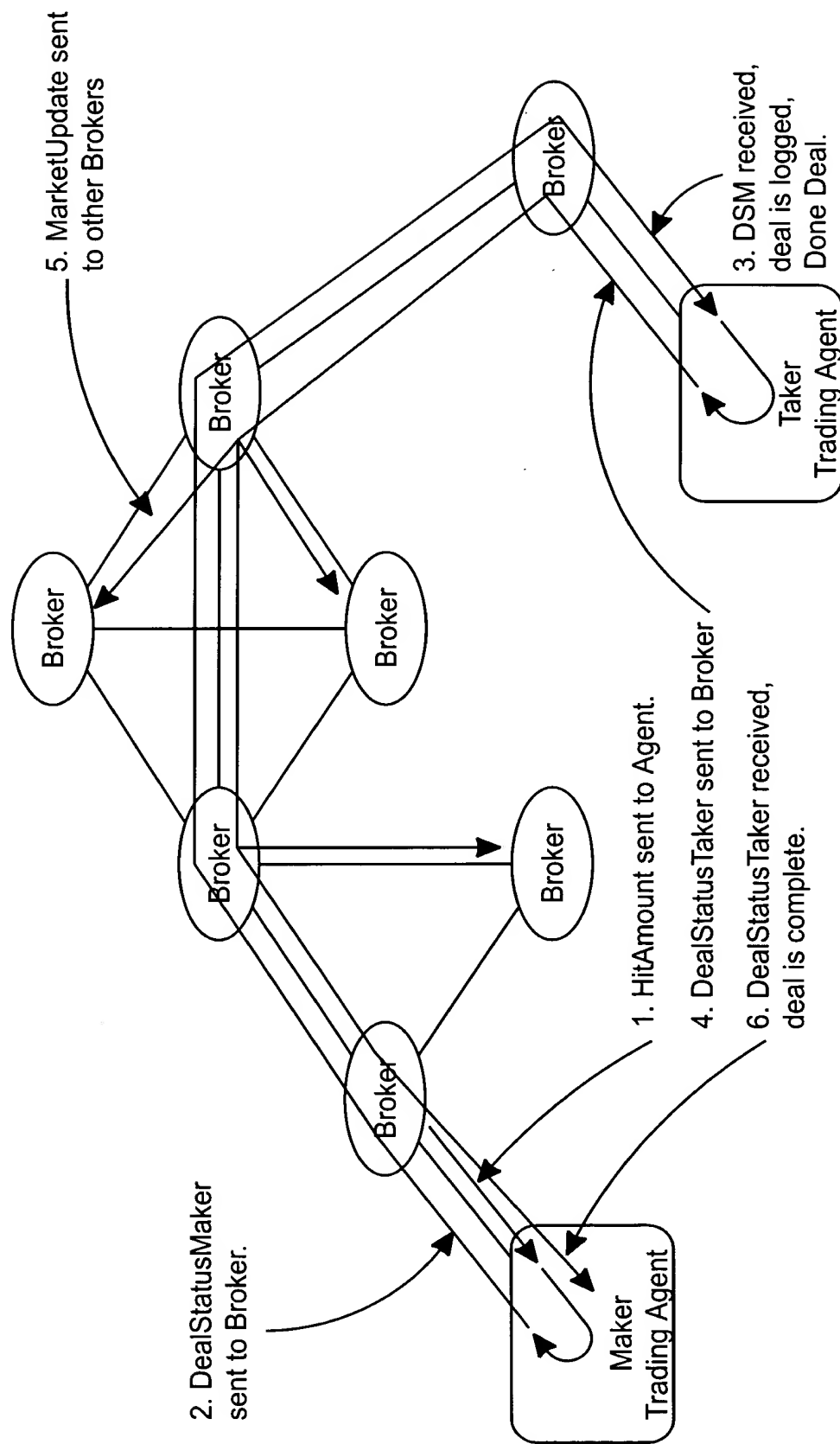


Figure 7

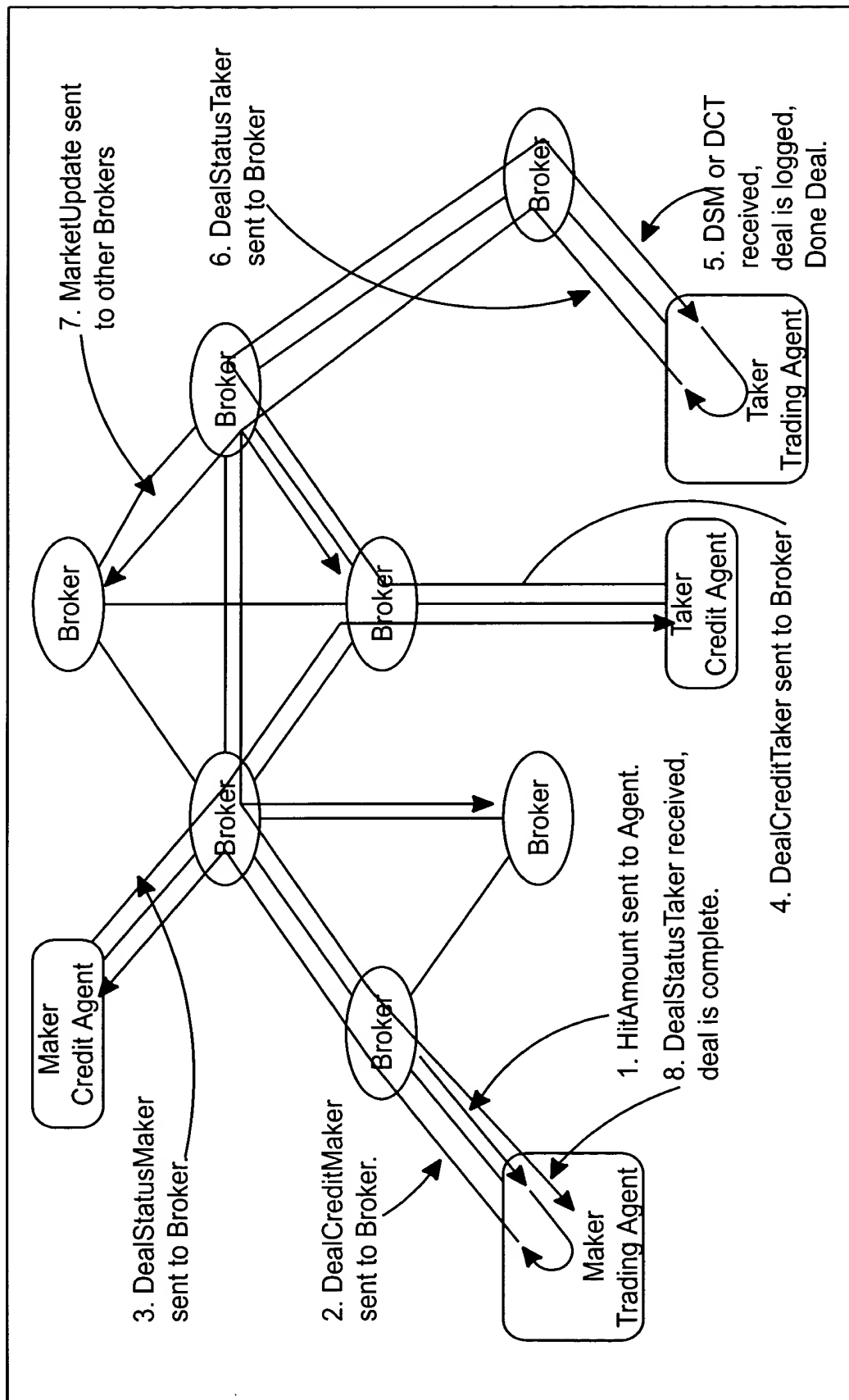


Figure 8



BANK A:	EUR	USD
Trade 1	10.00M	(10.70M)
Trade 2	(10.00M)	10.80M
Exposure	0	0.1M

Figure 9

BANK A:

	EUR	JPY	USD
Trade 1	10.00M		(10.70M)
Trade 2	(10.00M)	1,250M	
Exposure	0	USD 10,593,200 at JPY/USD118	(10.70M) = 0

Figure 10



Currency Pairs	Conversion Rates
EUR/USD	1.0700
EUR/JPY	125.00
JPY/USD	118.00
USD/USD	1.0000

Credit Limit Currency	Credit Limit
USD	10.00

	EUR	JPY	USD	Netted Exposure
	10.00 (10.00)	1,250.00 (2,360.00)	(10.70) 20.00	
Total	-	(1,110.00)	9.30	
CLC Equiv	-	(9.41)	9.30	9.30

Figure 11

Bank A:

Credit Limit (USD)	Deal Amount (USD)	Credit Available
50M	10.7M	39.3M
50M	10.8M	28.5M

Figure 12